

How to Run the End of Day Batch Process in FinPricing?



FinPricing



Financial institutions have to perform Start of Day (SOD) process before it can carry out transactions for a specific date. Similarly, the End of Day (EOD) job must be run to process the transaction created during the day. When the scheduled EOD job completes, the system is advanced to the next date automatically.

The EOD process can be performed manually, as well as automatically, as scheduled jobs through a job scheduler. The EOD jobs involved closing down daily activities, processing transactions and backing up all data.



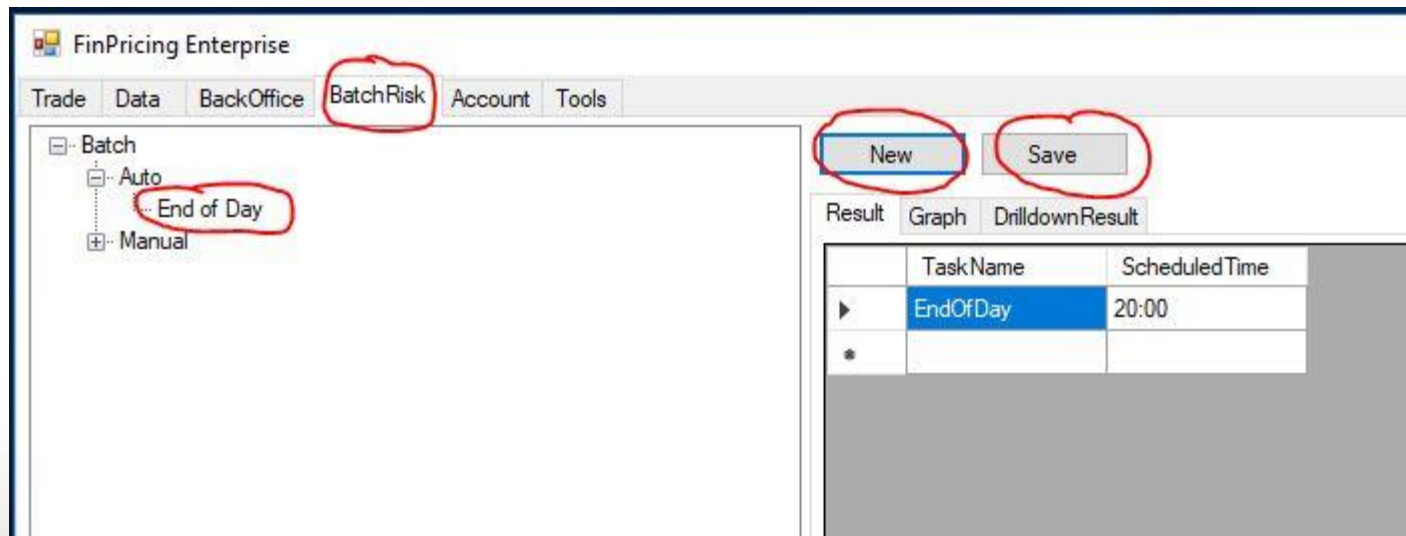
Summary

- How to Schedule the Automatic End of Day Job in FinPricing?
- How to Run the End of Day Job manually in FinPricing?
- How to Run the Profit and Loss (P&L) Job manually in FinPricing?



How to Schedule the Automatic End of Day Job in FinPricing?

- Click the BatchRisk tab at the top-left corner of the application. Then, expand Batch -> Auto -> End of Day. If you created an auto end of day (EOD) scheduler already, it will be displayed in the main window.





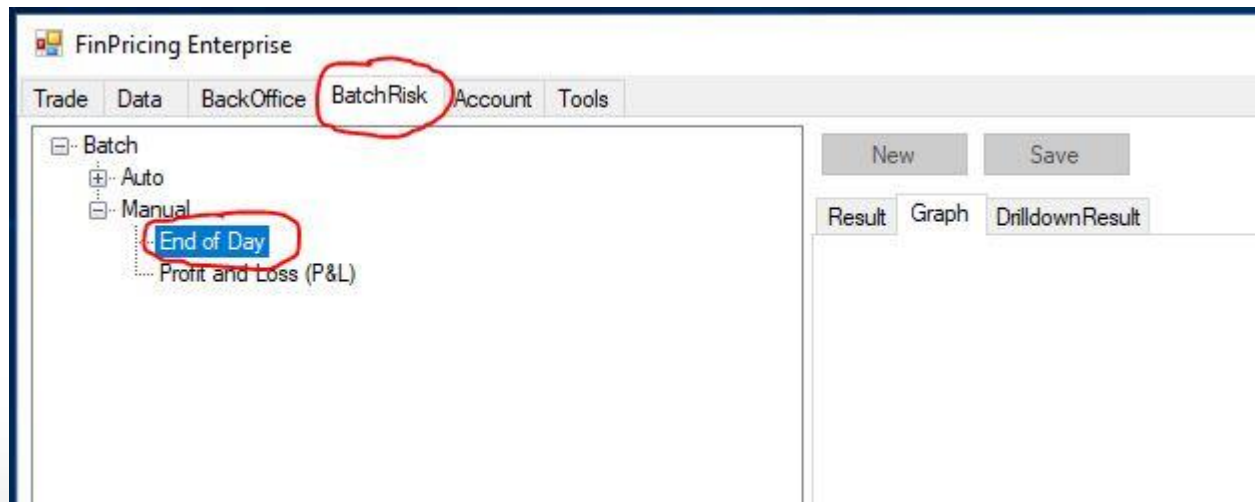
How to Schedule the Automatic End of Day Job in FinPricing? (Cont'd)

- A user can modify the scheduled time and then click the Save button to save the changes.
- If the user have never created an auto EOD scheduler, he can click the New button. A new auto EOD template is displayed in the main window.
- Fill the time on which the user wants the EOD batch job to start daily and then click the Save button. A new auto EOD scheduler is created.



How to Run the End of Day Job manually in FinPricing?

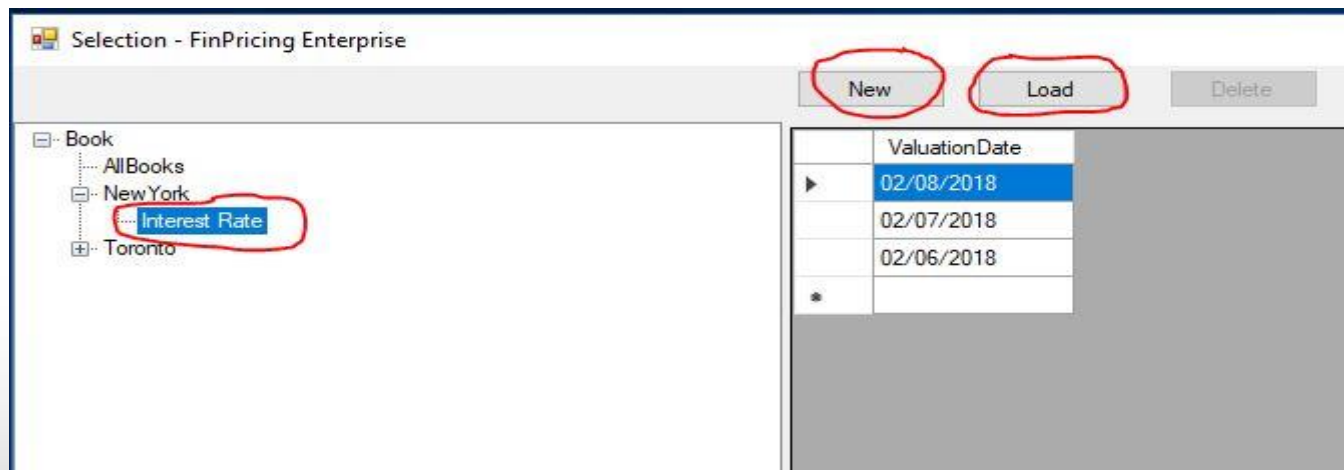
- Click the BatchRisk tab at the top-left corner of the application. Then, expand Batch -> Manual and select End of Day.





How to Run the End of Day Job manually in FinPricing? (Cont'd)

- A selection window pops up. You can select AllBooks or a particular leaf book (e.g., Interest Rate). All the EOD dates already generated in the system are displayed in the main window. You can either click the New button with a new Valuation Date to run a new EOD job right away or the Load button with a selected date to load existing EOD results.





How to Run the End of Day Job manually in FinPricing? (Cont'd)

- If you input a new Valuation Date (e.g., 2/5/2018) at the top-right corner of the selection window and click the New button. FinPricing start to run the EOD for the book "Interest Rate" on 2/5/2018. The results are shown in the Result tab of the main window.

FinPricing Enterprise

Trade Data BackOffice BatchRisk Account Tools

Batch

- Auto
- Manual
 - End of Day
 - Profit and Loss (P&L)

New Save

Result Graph DrilldownResult

BookName/TradeId	ProductName	ValuationDate	PV	Cash	Delta-IR
BookName/TradeId	ProductName	ValuationDate	PV	Cash	Delta-IR
Book-Interest Rate		2/5/2018	2372863.472473...	0	51923131.08791..
T00000012001000023	IrSwap	2/5/2018	51789.49205194...	0	7770885.191551..
T00000012001000024	IrSwap	2/5/2018	5346.000631870...	0	8528450.889188..
T00000012001000026	IrSwap	2/5/2018	2389.941654368...	0	4483226.224328..
T00000012001000027	IrSwap	2/5/2018	-9235.82917611...	0	287821.0936998..
T00000012001000045	IrSwap	2/5/2018	51789.49205194...	0	7770885.191551..
T00000012001000046	IrSwap	2/5/2018	5346.000631870...	0	8528450.889188..
T00000012001000048	IrSwap	2/5/2018	2389.941654368...	0	4483226.224328..
T00000012001000049	IrSwap	2/5/2018	-9235.82917611...	0	287821.0936998..
T00000012002000002	IrFra	2/5/2018	11457.08186933...	0	-147259.780281...
T00000012002000022	IrFra	2/5/2018	5603.199609826...	0	256372.0995485..
T00000012003000005	IrSwaption	2/5/2018	48642.17110718...	0	2888057.068690..
T00000012003000028	IrSwaption	2/5/2018	108422.5545598...	0	4702482.471778..



How to Run the End of Day Job manually in FinPricing? (Cont'd)

- Note that all tradelds in the results are underlined that means you can further drill down the results. Click a tradeld (e.g., T000000120010000026). The drill-down results are displayed in the DrillDownResult tab of the main window.

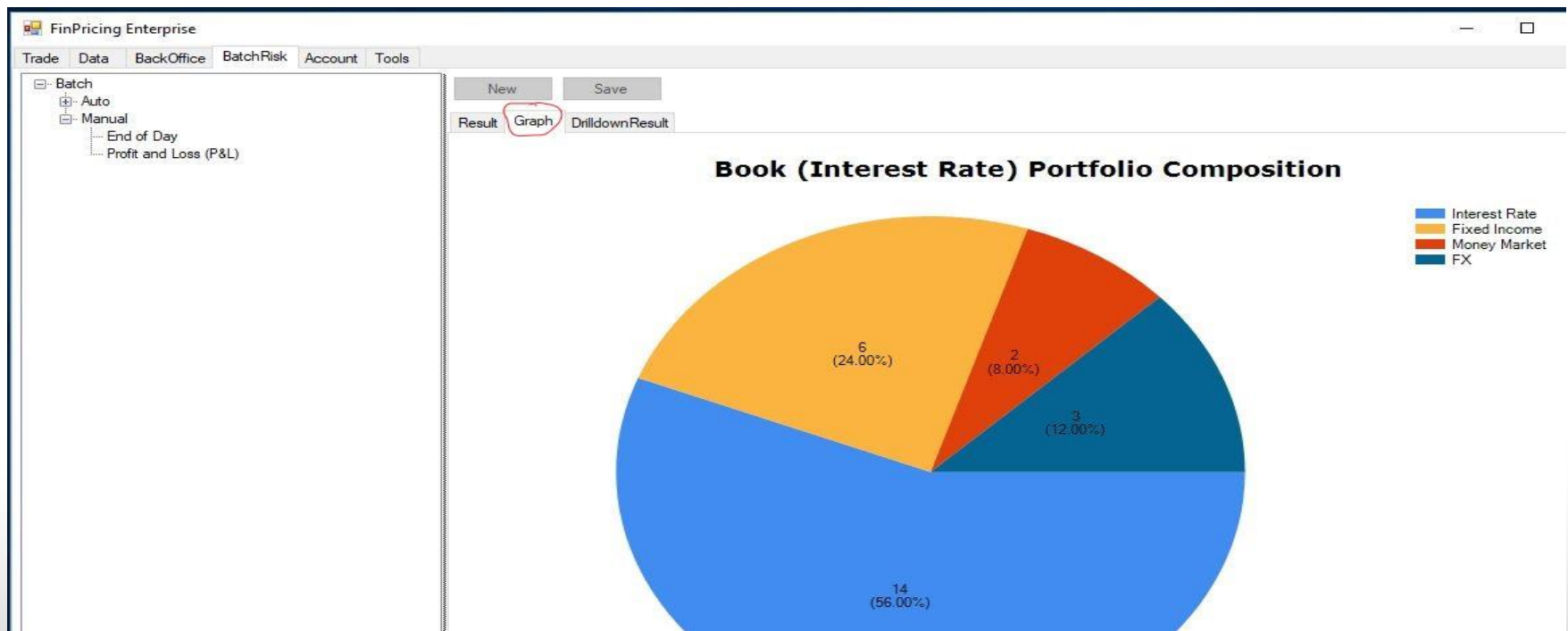
The screenshot displays the FinPricing Enterprise application window. The left sidebar shows a tree view with 'Batch' expanded, containing 'Auto' and 'Manual' sub-items. Under 'Manual', 'End of Day' and 'Profit and Loss (P&L)' are listed. The main window has tabs for 'Trade', 'Data', 'BackOffice', 'BatchRisk', 'Account', and 'Tools'. The 'BatchRisk' tab is active, showing a 'New' and 'Save' button. Below these buttons are three tabs: 'Result', 'Graph', and 'DrilldownResult', with the latter being selected and circled in red. The 'DrilldownResult' tab displays a table with the following data:

Name	Instrument	Value
<u>Tradeld</u>		T000000120010000026
ValuationDate		2/5/2018
Book		Interest Rate
Product		IrSwap
Currency		USD
Position		1
PV		2389.94165436822
Cash		0
Delta	USD_3M: CASH	-114031.167812645
Delta	USD_3M: FUTU...	7765.70649817586
Delta	USD_3M: FUTU...	2157.45820911252
Delta	USD_3M: FUTU...	4626.48654691293
Delta	USD_3M: FUTU...	-1073.05967991124
Delta	USD_3M: FUTU...	-1768.9582206367



How to Run the End of Day Job manually in FinPricing? (Cont'd)

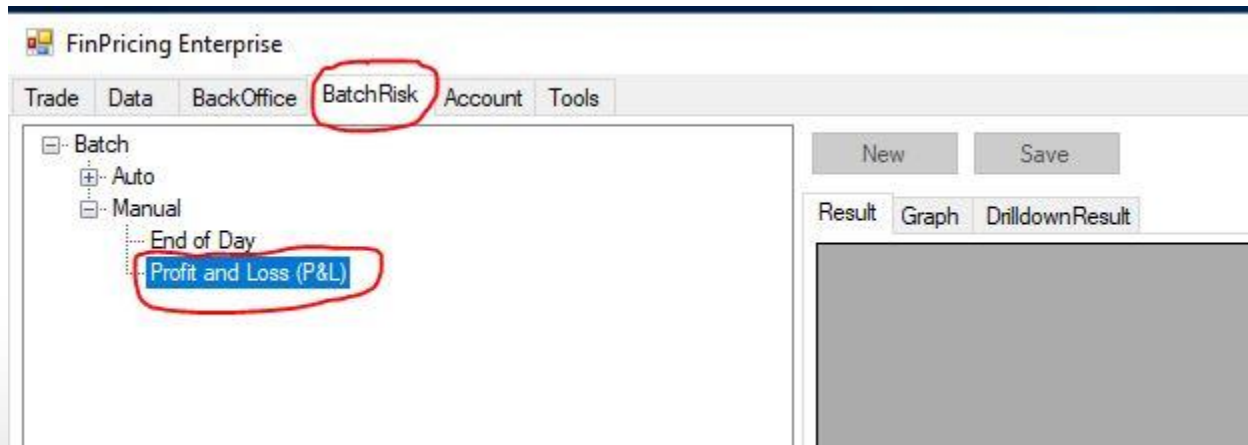
- In addition, a more visually intuitive book composition distribution graph is given in the Graph tab.





How to Run the Profit and Loss (P&L) Job manually in FinPricing?

- Click the BatchRisk tab at the top-left corner of the application. Then, expand Batch -> Manual and select Profit and Loss (P&L).





How to Run the Profit and Loss (P&L) Job manually in FinPricing? (Cont'd)

- A selection window pops up. You can select AllBooks or a particular leaf book (e.g., Interest Rate). After that, a P&L selection template is displayed in the main window. You choose the FirstDate and SecondDate, and then click the Load button. Note that the second date should be larger/later than the first date.

Selection - FinPricing Enterprise

New Load Delete

Book

- AllBooks
- NewYork
 - Interest Rate
- Toronto

	FirstDate	SecondDate
	02/06/2018	02/07/2018
*		



How to Run the Profit and Loss (P&L) Job manually in FinPricing? (Cont'd)

- The total P&L and all the deal-level P&Ls are displayed in the Result tab of the main window.

FinPricing Enterprise

Trade Data BackOffice BatchRisk Account Tools

Batch

- Auto
- Manual
 - End of Day
 - Profit and Loss (P&L)

New Save

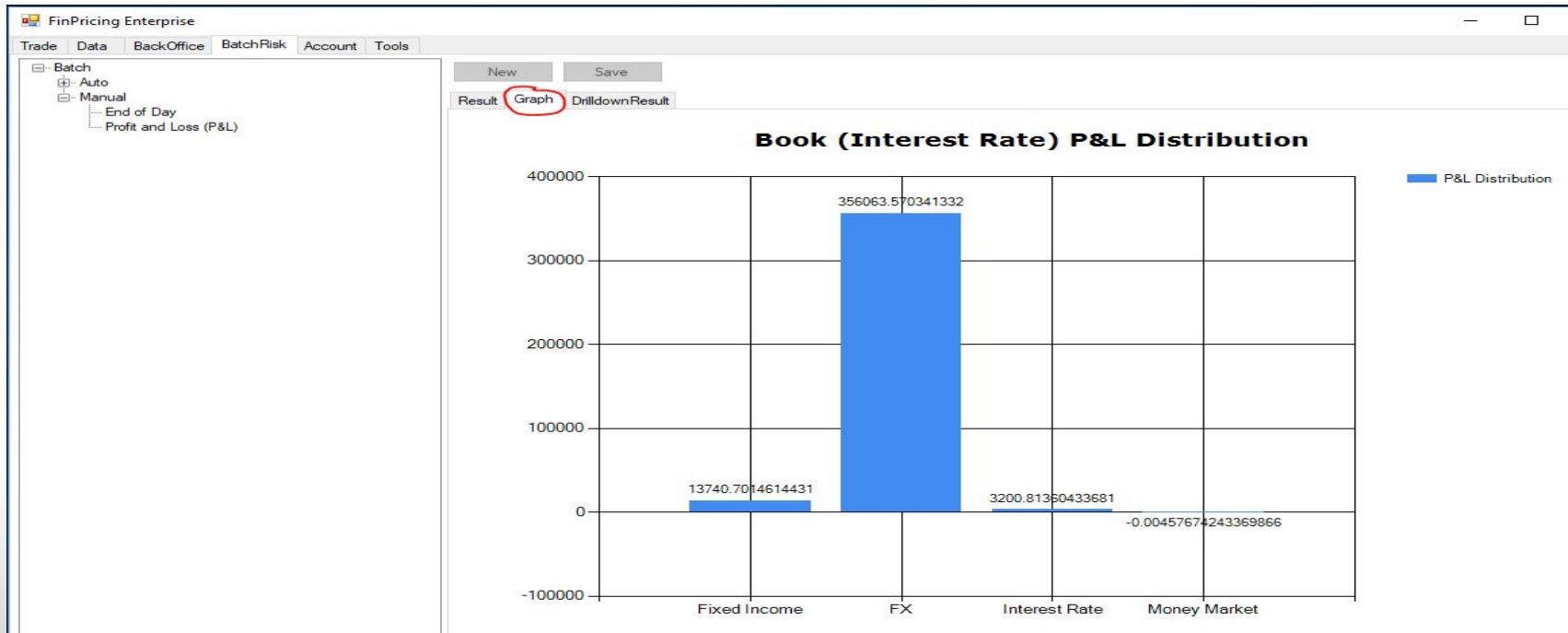
Result Graph DrilldownResult

BookName/TradeId	P&L
Total	373005.08083036984
T00000012012000020	0.868149284762375
T00000012011000019	332993.368329663
T00000012011000018	23069.3338623846
T00000012006000012	-0.0045767424336986551
T00000012005000011	6953.9055990929483
T00000012004000008	6786.7958623501472
T00000012003000005	1490.1070192249026
T00000012003000004	1490.1070192249026
T00000012002000002	220.59956588700152
*	



How to Run the Profit and Loss (P&L) Job manually in FinPricing? (Cont'd)

- The P&L distribution based on asset classes is shown in the Graph tab of the main window.





Thank You

You can find more details at
<https://finpricing.com/lib/IrCurveIntroduction.html>